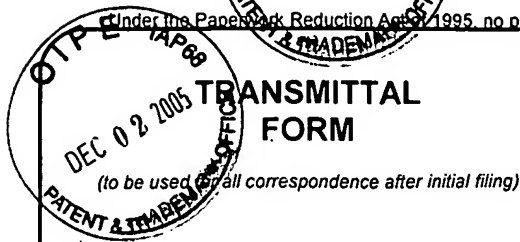


IFW

PTO/SB/21 (08-03)

Approved for use through 08/30/2003. OMB 0651-0031  
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<b>TRANSMITTAL FORM</b> (to be used for all correspondence after initial filing)	Application Number	10/735,749	
	Filing Date	December 16, 2003	
	First Named Inventor	MONTELEONE, Leonard C.	
	Art Unit	3628	
	Examiner Name	SOUGH, HYUNG SUB	
Total Number of Pages in This Submission	6	Attorney Docket Number	32715-2001

**ENCLOSURES** (Check all that apply)

<input type="checkbox"/> Fee Transmittal Form <input type="checkbox"/> Fee Attached <input type="checkbox"/> Amendment/Reply <input type="checkbox"/> After Final <input type="checkbox"/> Affidavits/declaration(s) <input type="checkbox"/> Extension of Time Request <input type="checkbox"/> Express Abandonment Request <input checked="" type="checkbox"/> Information Disclosure Statement <input type="checkbox"/> Certified Copy of Priority Document(s) <input type="checkbox"/> Response to Missing Parts/Incomplete Application <input type="checkbox"/> Response to Missing Parts under 37 CFR 1.52 or 1.53	<input type="checkbox"/> Drawing(s) <input type="checkbox"/> Licensing-related Papers <input type="checkbox"/> Petition <input type="checkbox"/> Petition to Convert to a Provisional Application <input type="checkbox"/> Power of Attorney, Revocation <input type="checkbox"/> Change of Correspondence Address <input type="checkbox"/> Terminal Disclaimer <input type="checkbox"/> Request for Refund <input type="checkbox"/> CD, Number of CD(s) _____	<input type="checkbox"/> After Allowance communication to Technology Center (TC) <input type="checkbox"/> Appeal Communication to Board of Appeals and Interferences <input type="checkbox"/> Appeal Communication to TC (Appeal Notice, Brief, Reply Brief) <input type="checkbox"/> Proprietary Information <input type="checkbox"/> Status Letter <input type="checkbox"/> Other Enclosure(s) (please identify below):
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Remarks

**SIGNATURE OF APPLICANT, ATTORNEY, OR AGENT**

Firm or Individual name	TORYS LLP / Customer No. 33,721		
Signature			
Date	November 25	2005	Reg No- 40997

**CERTIFICATE OF TRANSMISSION/MAILING**

I hereby certify that this correspondence is being facsimile transmitted to the USPTO or deposited with the United States Postal Service with sufficient postage as first class mail in an envelope addressed to: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450 on the date shown below.

Typed or printed name	Matthew J. Marquardt, Reg. No. 40,997		
Signature		Date	November , 2005

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32715-2001



PATENT APPLICATION

**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

In re Application of:	)	
	:	Examiner: SOUGH, Hyung Sub
MONTELEONE, Leonard C.	)	
	:	Group Art Unit: 3628
Application No.: 10/735,749	)	
	:	
Filed: December 16, 2003	)	
	:	
For: SYSTEM AND METHOD FOR	)	November 30, 2005
TRADING OF MORTGAGE BACKED	:	
SECURITIES	)	
	:	

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450  
U.S.A.

**SUPPLEMENTAL INFORMATION DISCLOSURE STATEMENT**

Sir:

In compliance with the duty of disclosure under 37 CFR § 1.56 and in accordance with the practices of 37 CFR § 1.97 and 1.98, the Examiner's attention is directed to the documents listed on the attached Form PTO-1449. Also attached are copies of any non-US patent document(s) for the convenience of the Examiner.

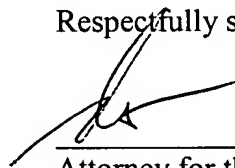
In accordance with 37 CFR §1.97(h), this Supplemental Information Disclosure Statement ("Supplemental IDS") is not to be construed as an admission that the information cited is, or is considered to be, material to patentability as defined in 37 CFR §1.56(b), nor an admission that information cited constitutes prior art within the meaning of 35 USC §§ 102 and/or 103.

It is respectfully requested that the information presented on the Form PTO-1449 be considered by the Examiner, and that an initialed copy thereof be returned to Applicant indicating that such information has been considered.

No fee is necessary for entry and consideration of the Supplemental IDS, as no first Office Action on the merits has issued.

The Examiner should feel free to contact Applicant's undersigned attorney by telephone at (416) 865.7951 at any time deemed necessary. Please continue to forward all correspondence to the below address.

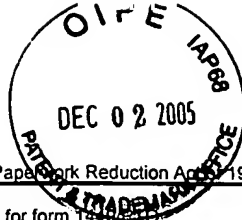
Respectfully submitted,



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Attorney for the Applicants  
Matthew J. Marquardt  
Registration No. 40,997

**TORYS LLP**  
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**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

**Complete if Known**

Application Number	10/735,749
Filing Date	December 16, 2003
First Named Inventor	MONTELEONE, Leonard C.
Art Unit	3628
Examiner Name	SOUGH, HYUNG SUB
Attorney Docket Number	32715-2001

Sheet 1 of 3

**U. S. PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code <sup>2</sup> (if known)			
	1	US- 2002/0095369	07-18-2002	Kaplan et al.	
	2	US- 2003/0233307	12-18-2003	Salvadori et al.	
	3	US- 2004/0030638	02-21-2004	Dwin	
	4	US- 2004/0128149	07-01-2004	Kemper et al.	
	5	US- 2004/0128227	07-01-2004	Whipple et al.	
	6	US- 2004/0128229	07-01-2004	Raines et al.	
	7	US- 2004/0128230	07-01-2004	Oppenheimer et al.	
	8	US- 2004/0128235	07-01-2004	Kemper et al.	
	9	US- 2004/0153384	08-05-2004	Whipple et al.	
	10	US- 2004/0215553	10-28-2004	Gang et al.	
	11	US- 2004/0215554	10-28-2004	Kemper et al.	
	12	US- 2004/0215555	10-28-2004	Kemper et al.	
	13	US- 2004/0220873	11-04-2004	Nolan, III et al.	
	14	US- 2004/0220874	11-04-2004	Singh et al.	
	15	US- 2004/0225584	11-11-2004	Quinn et al.	
	16	US- 2004/0225594	11-11-2004	Nolan, III et al.	
	17	US- 2004/0225595	11-11-2004	Nolan, III	
	18	US- 2004/0225596	11-11-2004	Kemper et al.	
	19	US- 2004/0225597	11-11-2004	Oppenheimer et al.	

**FOREIGN PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages Or Relevant Figures Appear	T <sup>6</sup>
		Country Code <sup>3</sup> *Number <sup>4</sup> *Kind Code <sup>5</sup> (if known)				
	20	WO 01/48668	07-05-2001	XBOND Corporation		

Examiner  
SignatureDate  
Considered

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## INFORMATION DISCLOSURE STATEMENT BY APPLICANT

*(Use as many sheets as necessary)*

Sheet	<b>2</b>	of	<b>3</b>
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Application Number	<b>10/735,749</b>
Filing Date	<b>December 16, 2003</b>
First Named Inventor	<b>MONTELEONE, Leonard C.</b>
Art Unit	<b>3628</b>
Examiner Name	<b>SOUGH, HYUNG SUB</b>
Attorney Docket Number	<b>32715-2001</b>

## U. S. PATENT DOCUMENTS

[illegible]

## FOREIGN PATENT DOCUMENTS

[illegible]

Examiner Signature	Date Considered
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**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

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<b>INFORMATION DISCLOSURE STATEMENT BY APPLICANT</b>  (Use as many sheets as necessary)	<b>Application Number</b>		10/735,749
	<b>Filing Date</b>		December 16, 2003
	<b>First Named Inventor</b>		MONTELEONE, Leonard C.
	<b>Art Unit</b>		3628
	<b>Examiner Name</b>		SOUGH, HYUNG SUB
	<b>Attorney Docket Number</b>		32715-2001
Sheet	3	of	3

**NON PATENT LITERATURE DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>2</sup>
	22	FOOTE et al., "APL2 Analysis and Design of Mortgage-Backed Securities", ACM SIGAPL APL Quote Quad, July 1990, Volume 20, Issue 4, New York, NY (8 pp.)	
	23	"About the ABS Database" from ASSET-BACKED ALERT, accessed 01/03/05 at <a href="http://www.abalert.com/NewPages/Index.cfm?Article_ID=41086">http://www.abalert.com/NewPages/Index.cfm?Article_ID=41086</a> (4 pp.)	
	24	"Reconfirmation and Pricing Service (RECAPS) User Guide", The Depository Trust & Clearing Corporation, 2004, New York, NY (56 pp.)	

Examiner Signature		Date Considered	
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<sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> Applicant is to place a check mark here if English language Translation is attached.

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